FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

| OMB APPRO | DVAL | | | | |
|------------------------|-----------|--|--|--|--|
| OMB Number: | 3235-0287 | | | | |
| Estimated average burd | len | | | | |
| hours per response: | 0.5 | | | | |

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

| 1. Name and Address of Reporting Person* <u>TAYLOR KIMBERLY S</u> | | | | | | | 2. Issuer Name and Ticker or Trading Symbol CME GROUP INC. [CME] | | | | | | | | Check all a Dir | oplicable) ector | g Person(s) to Issuer 10% Owner Other (specify | | | |
|---|---|--|---|---------|--|---|--|--|--|------|---------------------------|---|-----|---------------------|---|--|---|--|--|--|
| (Last) (First) (Middle) 20 S. WACKER DRIVE | | | | | | 3. Date of Earliest Transaction (Month/Day/Year) 03/15/2014 | | | | | | | | | | cer (give title ow) President C | belov CME Clearing | v) | | |
| (Street) CHICAC | CHICAGO IL 60606 | | | | | | | 4. If Amendment, Date of Original Filed (Month/Day/Year) | | | | | | | | Individual or Joint/Group Filing (Check Applicable Line) X Form filed by One Reporting Person Form filed by More than One Reporting Person | | | | |
| | | Tabl | e I - Noi | n-Deriv | ative | Se | curitie | s Acc | quired, | Dis | posed o | f, or | Ben | efici | ally Owi | ned | | | | |
| 1. Title of Security (Instr. 3) 2. Transac Date (Month/Da | | | | | | Execution D ay/Year) if any | | | cution Date, Transactio | | | | | | nd Secu Bend Own | mount of irities eficially ed Following orted | 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) | 7. Nature of Indirect Beneficial Ownership (Instr. 4) | | |
| | | | | Code | v | Amount | (1 | A) or D) | Price | Tran | saction(s) r. 3 and 4) | action(s) | | | | | | | | |
| Common Stock Class A 03/15/2 | | | | | | | 2014 | | A | | 1,230(1 | 1) | Α | \$0 | .0 | 93,551 | D | | | |
| Common Stock Class A 03/15/2 | | | | | | /2014 | | | F | | 631(2) | | D | \$75 | .36 | 92,920 | D | | | |
| | | Та | | | | | | | | | sed of, onvertib | | | | y Owne | d | | | | |
| 1. Title of Derivative Security (Instr. 3) | 2. Conversion or Exercise Price of Derivative Security | 3. Transaction Date (Month/Day/Year) | 3A. Deemed Execution Date if any (Month/Day/Ye | Date, | 4. Transaction Code (Instr. r) 8) | | | | 6. Date Exercisable and Expiration Date (Month/Day/Year) | | | 7. Title and Amount of Securities Underlying Derivative Security (Instr. and 4) | | str. 3 | 8. Price of Derivative Security (Instr. 5) | e derivative | Ownership Form: Direct (D) or Indirect (I) (Instr. 4 | 11. Nature of Indirect Beneficial Ownership (Instr. 4) | | |
| | | | | | Code | v | (A) | (D) | Date Exercisa | | Expiration Date | Title | or | ount nber res | | | | | | |

Explanation of Responses:

- 1. On March 15, 2014, Ms. Taylor received a grant of 1,230 shares in connection with the vesting of a performance share equity award.
- 2. Ms. Taylor surrendered shares to the Company in order to fulfill tax withholding obligations upon the vesting of restricted stock on 3/15/14 and in connection with the foregoing award.

By: Margaret Austin Wright For: Kimberly S Taylor

03/18/2014

** Signature of Reporting Person Date

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

- * If the form is filed by more than one reporting person, see Instruction 4 (b)(v).
- ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB Number.